

Notation: \mathbb{R} is the field of real numbers and \mathbb{R}^n is n -dimensional Euclidean space. The norm of $\vec{x} = (x_1, \dots, x_n) \in \mathbb{R}^n$ is $\|\vec{x}\| := \sqrt{\sum_{j=1}^n x_j^2}$ and the inner product is $\mathbf{x} \cdot \mathbf{y} := \sum_{j=1}^n x_j y_j$.

Unless explicitly stated, proofs, or counterexamples, are required for all problems.

- For a function $f : [0, \infty) \rightarrow \mathbb{R}$, define what it means to say that $\lim_{x \rightarrow \infty} f(x) = a$ for some real a .
 - Suppose $f : [0, \infty) \rightarrow \mathbb{R}$ is continuous with $f(0) = 1$ and $\lim_{x \rightarrow \infty} f(x) = 0$. Prove that there exists a $\xi \in [0, \infty)$ such that $f(\xi) = \max_{x \in [0, \infty)} f(x)$.
- Let $(f_n)_1^\infty$ be a sequence of functions $f_n : \mathbb{R} \rightarrow \mathbb{R}$.
 - Define what it means to say that $(f_n)_1^\infty$ converges uniformly on $[0, 1]$ to $f : \mathbb{R} \rightarrow \mathbb{R}$.
 - Suppose f_n, f are **strictly positive** functions (defined on \mathbb{R}), each f_n is continuous, and $(f_n)_1^\infty$ converges uniformly on $[0, 1]$ to f . Prove that $(1/f_n)_1^\infty$ converges uniformly on $[0, 1]$ to $1/f$.
- Let $f : \mathbb{R} \rightarrow \mathbb{R}$ be twice continuously differentiable. Suppose $f(0) = 0$, $f(1) = 0$, and that for all $x \in [0, 1]$, we have $f''(x) \leq 0$. Prove that for all $x \in [0, 1]$, $f(x) \geq 0$.
- Let (a_n) be a monotone decreasing sequence of positive numbers.
 - Prove that $\sum_{n=1}^\infty a_n$ converges if and only if the series

$$\sum_{n=1}^{\infty} 2^n a_{2^n}$$

converges.

- Using the previous part, show that the following series diverge:

$$\sum_{n=1}^{\infty} \frac{1}{n}, \quad \sum_{n=2}^{\infty} \frac{1}{n(\log n)}.$$

- Consider the vector space \mathbf{V} of 2×2 real symmetric matrices with the usual algebraic operations. (You do not need to verify that \mathbf{V} is a linear space.) For $A, B \in \mathbf{V}$ define the inner product

$$\langle A, B \rangle := \text{tr}(AB)$$

Here tr denotes the trace, i.e., the sum of the diagonal elements of a matrix.

- Verify that $\langle A, B \rangle$ is indeed an inner product on \mathbf{V} .
 - Find an orthonormal basis of \mathbf{V} .
- Let A, B be $n \times n$ matrices with real entries. Suppose that $AB = BA$ and that A has n distinct (real) eigenvalues.
 - Prove that there is a basis \mathcal{B} for \mathbb{R}^n such that each vector in \mathcal{B} is an eigenvector for both A and B .
 - Show that there is an invertible $n \times n$ matrix P such that both PAP^{-1} and PBP^{-1} are diagonal matrices.

- Let $\vec{a}_1 = \begin{bmatrix} 2 \\ 1 \\ 0 \\ 1 \end{bmatrix}$, $\vec{a}_2 = \begin{bmatrix} 1 \\ 1 \\ 1 \\ -1 \end{bmatrix}$, $\vec{b} = \begin{bmatrix} 2 \\ 1 \\ 1 \\ -1 \end{bmatrix}$, and $\mathbf{W} = \text{Span}\{\vec{a}_1, \vec{a}_2\}$ in \mathbb{R}^4 . (Note that $\vec{a}_1 \not\perp \vec{a}_2$.)

- Find vectors \vec{w} in \mathbf{W} and \vec{v} in \mathbf{W}^\perp so that $\vec{b} = \vec{w} + \vec{v}$.
- Find the distance from \vec{b} to \mathbf{W} .

- Show that the system of equations

$$\begin{aligned} x + y + z + w &= 4 \\ x^4 + y^3 + z^2 + w &= 4 \end{aligned}$$

can be solved uniquely for x, y in terms of z, w near $(1, 1, 1, 1)$. *Hint:* Verify the assumptions of the Implicit Function Theorem.